



## Special Executive Report

S-7268

31 December 2014

### **CNX Nifty Index Futures Price Limits Effective for January 2015**

Effective Wednesday, 31 December 2014, for trade date Thursday, 1 January 2015, Chicago Mercantile Exchange Inc. (CME or Exchange) will amend price limits for E-mini CNX Nifty Index Futures (CME Rulebook Chapter 381; CME Globex and clearing code: EMF) and E-micro CNX Nifty Index Futures (CME Rulebook Chapter 382; CME Globex code: MNF; Clearing code: II) as described below. These contracts are listed for trading on the CME Globex electronic trading platform and for submission for clearing through CME ClearPort.

#### **January 2015 CNX Nifty Stock Index Futures Price Limits**

Contracts	10% up and down	15% up and down	20% up and down
E-mini CNX Nifty Index Futures	<b>820</b>	<b>1230</b>	<b>1640</b>
E-micro CNX Nifty Index Futures	<b>820</b>	<b>1230</b>	<b>1640</b>

Exchange Rules call for the limits to be re-calculated monthly at the close of business on the day preceding the commencement of a new calendar month. Please consult the CME Rulebook (<http://www.cmegroup.com/rulebook/CME/>) for a complete description of the application of the circuit breaker provisions. (See CME Rules 38102.I and 38202.I. for Price Limits, Trading Halts, and/or Trading Hours).

*Inquiries regarding the aforementioned may be directed to Fred Sturm (312-930-1282, [frederick.sturm@cmegroup.com](mailto:frederick.sturm@cmegroup.com)) or John Kerpel (312-930-1371, [john.kerpel@cmegroup.com](mailto:john.kerpel@cmegroup.com)).*